Curriculum Vitae: Daniel Berg

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Personal Information

Nationality: Swedish.
Date of birth: 16 December, 1977.

Contact Information

Daniel Berg, Ph.D.
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Current Employment

DnBNOR Asset Management (November 2007 - Present)
Quantitative Analyst / Portfolio Manager, Fixed Income

Education

University of Oslo (August 2004 - March 2008)
PhD in Statistics, in co-operation with the Norwegian Computing Center.
Thesis title: "Statistical analysis of credit risk: Topics in default and dependence modelling"

Norwegian University of Science and Technology (August 1997 - June 2003)
MSc. in Industrial Mathematics. Average grade: B
Specialization: Markov Chain Monte Carlo, spatial and financial statistics.
Thesis title: "Bankruptcy risk prediction by generalized additive models"

Work Experience

DnBNOR Asset Management (November 2007 - Present)
Quantitative Analyst / Portfolio Manager, Fixed Income
Tasks: Credit bond portfolio management, interest futures trading,
systems development/management, risk management.

GE Money Bank (August 2003 - August 2004)
Risk Analyst Statistics.
Tasks: capital allocation, scorecard building and monitoring, report automization,
leading and participating in projects across departments.

IT Skills

Operative Systems: MS Windows, UNIX, Linux.
Software: Bloomberg, Mathematica, S Office, R, SAS, Simcorp Dimension, S-PLUS, Omega Research TradeStation, VBA.
Programming Languages: C, PHP, SQL.

Research Interests

Quantitative Risk Management, Interest rate models, Multivariate statistics, Dependency Measures, Copulae, Goodness-of-fit Testing, Bankruptcy Prediction, Econometrics.

Publications

D. Berg, J.-F. Quessy (2009)
"Local power analysis of goodness-of-fit tests for copulas."
Forthcoming in Scandinavian Journal of Statistics.

D. Berg (2009)
"Copula goodness-of-fit testing: An overview and power comparison."
Forthcoming in The European Journal of Finance.

D. Berg, K. Aas (2009)
"Models for construction of multivariate dependence: A comparison study."
Forthcoming in The European Journal of Finance.

R. Dakovic, C. Czado, D. Berg (2009)
"Bankruptcy prediction in Norway: a comparison study."
Forthcoming in Applied Economic Letters.

D. Berg (2008)
"Statistical analysis of credit risk - Topics in default and dependence modelling."
Ph.D. thesis, University of Oslo.

D. Berg (2007)
"Bankruptcy prediction by generalized additive models."
Applied Stochastic Models for Business and Industry, Vol. 23 (2), 2007, pp. 129-143.

Presentations

2008-11-20:
"The use of copulas - estimation, simulation, model choice/criticism. An applied introduction with examples in R/S-PLUS."
Invited speach for the Norwegian ASTIN group.
Oslo, Norway.

2008-07-01:
"Models for construction of multivariate dependence."
Invited speach at the 2nd R/Rmetrics User and Developer Workshop.
Meielisalp, Lake Thune, Switzerland.

2008-06-18:
"Copula goodness-of-fit testing: An overview and power comparison."
Invited speach at the 22nd Nordic Conference on Mathematical Statistics.
Vilnius, Lithuania.

2008-03-14:
"Statistical analysis of credit risk - Topics in default and dependence modelling."
Dissertation defense for the degree of Ph.D.
Oslo, Norway.

2008-03-14:
"Using and selecting among copulae: Frequentist and Bayesian perspectives."
Trial lecture for the degree of Ph.D.
Oslo, Norway.

2007-09-15:
"Copula goodness-of-fit testing: An overview and power comparison."
Conference on Copulae and Multivariate Probability Distributions in Finance.
Warwick, UK.

2007-06-20:
"Copula goodness-of-fit testing: An overview and power comparison."
Invited speach at the 14th Norwegian meeting of statisticians.
Tromsø, Norway.

2007-04-24:
"A copula goodness-of-fit approach based on the probability integral transform."
Workshop on quantitative risk management.
Oslo, Norway.

2006-11-24:
"A copula goodness-of-fit approach based on the probability integral transform."
Workshop on Copulas, Levy processes and Levy copulas.
Munich, Germany.

2006-06-14:
"A copula goodness-of-fit approach based on the probability integral transform."
21st Nordic Conference on Mathematical Statistics.
Rebild, Denmark.

2006-05-19:
"A copula goodness-of-fit approach based on the probability integral transform."
International Conference on High Frequency Finance.
Konstanz, Germany.

2006-03-14:
"An introduction to copulae."
Statistics seminar, NTNU.
Trondheim, Norway.

References

SVEIN AAGE AANES,
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HÅVARD RUE,
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